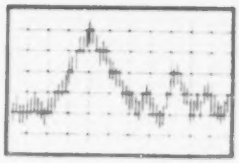

INTERNATIONAL OPEN INTEREST REPORT OCTOBER 1991

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INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

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OPEN INTEREST	OCTOBER 1990	OCTOBER 1991
Gold	300	0
Gold Options	187,430	353,294
U.S. Denominated Live Cattle		108
Coffee		
U.S. Denominated Coffee		1,177
U.S. Denominated Coffee Opt. on Futures		205
Cotton		4
Interest Rate		61,844
U.S. Dollar Futures	25,480	42,208
U.S. Dollar Opt. on Actuals		79,900
U.S. Floating Dollar Futures		
U.S. Floating Dollar Call Opt.		
Bovespa Stock Index	7,058	16,430
BM&F, Brazil	220,268	555,170
DAX		25,801
BUND		19,571
DAX Options		252,760
BUND Options		27,932
DTB, Germany	0	45,372
Gold Options	38,831	16,938
Dollar/Guilder Options	22,522	35,316
Pound/Sterling/Guilder Opt	2,062	
Dutch Gov't Bond Options	74,218	68,141
EOE Stock Index Options	150,485	147,282
Eurotop 100		1,913
Major Market Index Options	125,001	82,277
Dutch Top 5 Index	9,873	15,660
EUROPEAN OPTIONS EXCHANGE	422,992	367,527
EOE Stock Index (FTI)	12,799	15,325
Deliverable Bond (FTO)	1,240	1,341
Eurotop 100 Index (FET)		76
Dutch Top 5 Index (FT5)	736	1,177
US Dollar/Guilder (FUS)		224
FINANCIAL FUT. MKT. AMSTERDAM	14,775	18,143

OPEN INTEREST	OCTOBER 1990	OCTOBER 1991
Danish Government Bond	775	7,998
9% 2006 Mortgage Bonds	3,748	1,763
KFX Stock Index	6,551	5,065
Danish Government Bond Options		5,366
9% 2006 Mortgage Bond Options	3,475	242
KFX Stock Index Options	6,927	6,716
Stock Options		11,203
GUARANTEE FUND DANISH OPT&FUT	**21,476**	**38,353**
DIBOR	1,439	160
Long Gilt	160	370
Short Gilt	120	265
ISEQ Index	16	5
IRISH FUTURES & OPTIONS EXCH	**1,735**	**800**
Crude Palm Oil	6,808	7,684
Tin	136	50
RBD Palm Olein	75	0
Cocoa	585	243
KUALA LUMPUR COMMODITY EXCH	**7,604**	**7,977**
Financial Times Share Index	25,405	35,763
Three Mth Pound (1/2M)	152,967	143,854
Long Gilt	31,837	45,280
3 Month Ecu	1,299	5,111
Eurodollar	40,057	35,170
T–Bond	6,912	4,817
Eurotrac 100		327
Euroswiss		23,137
Yen Bond	676	
Italian Government Bond		17,422
Euromark	69,683	171,629
German Government Bund	99,789	66,166
Ecu Bond		264
German Government Bund Option	170,505	174,474
Italian Government Bond Option		2,897
Eurodollar Option	6,360	4,455
T–Bond Option	4,739	3,865
Euromark Options	40,020	48,745
Gilt Option	44,222	66,463
Short Sterling Options	136,568	104,575
LIFFE, UK	**831,039**	**954,414**
High Grade Aluminium	120,818	189,190
Copper – Grade A	142,862	168,485
Standard Lead	10,952	12,783
Primary Nickel	8,884	17,834
Special High Grade Zinc	20,251	34,964
Tin	8,378	5,671
(LME Open Interest – 3rd Wed)		
LONDON METAL EXCHANGE, UK	**312,145**	**428,927**

OPEN INTEREST	OCTOBER 1990	OCTOBER 1991
CAC 40 Index	12,094	22,238
ECU Bond	2,852	4,143
ECU Bond Option		3,350
Italian Bond		5,693
Italian Bond Option		595
Notional Bond	65,157	122,241
Notional Bond Options	375,805	336,160
3 Month Pibor	28,767	60,939
3 Month Pibor Option	80,140	89,502
Potatoe	1,926	1,955
Sugar	7,156	11,305
Coffee	132	2
MATIF, Paris	**574,029**	**658,123**
CAC 40 Index (Short Term) Options	51,517	99,503
CAC 40 Index (Long Term) Options		30,476
MONEP, Paris	**51,517**	**129,979**
Canadian Gov't Bond Options	7,608	3,254
Bankers Acceptance Futures	4,582	17,306
Canadian Gov't Bond	5,900	6,334
Opt. on Canadian Gov't Bonds		783
MONTREAL EXCHANGE	**18,090**	**26,894**
U.S. Dollar	310	0
5 Year Government Stock	10,520	9,406
5 Year Government Stock Opt.	920	2,393
10 Year Government Stock		25
3 Year Government Stock	0	0
3 Year Government Stock Opt.		0
90 Day Bank Bill	19,048	21,286
90 Day Bank Bill Options	706	9,360
Barclays Share Index	171	
Barclays Share Index Options	30	
New Zealand Dollar	215	0
New Zealand Dollar Options	0	0
New Zealand Wool		0
Forty Index		203
Forty Index Options		42
NEW ZEALAND FUTURES EXCHANGE	**31,920**	**42,715**
Gold	176	23
Eurodollar	33,024	52,861
Deutschemark	382	425
Japanese Yen	480	259
British Pound	73	129
Nikkei Stock Average	6,791	11,208
High Sulphur Fuel Oil	2,934	6,386
Dubai Crude Oil	90	0
Gasoil		147
Euroyen	27,897	65,276
Euromark	1,998	848
Eurodollar Options	2,550	1,142
Euroyen Options	8,352	6,317
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**84,747**	**145,021**

OPEN INTEREST	OCTOBER 1990	OCTOBER 1991
Swiss Market Index		9,420
ETOP		67
5 Year Swiss Franc		3,754
3 Month Euro Swiss Franc		6,921
ETOP Options		3,985
Swiss Market Index Opt.	190,856	270,199
SOFFEX, Switzerland	**190,856**	**294,346**
Interest Rate Options	2,590	6,497
OMX (Index) Options	64,587	103,892
OMFX Currency Options	0	
GEMx Options		6,140
STOCKHOLM OPTIONS EXCHANGE	**67,177**	**116,529**
All Ords. Index	6,999	9,538
90 Day Bank Bills	161,766	193,783
3 Year Treasury Bonds	37,768	61,808
10 Year Treasury Bonds	40,822	94,782
Australian Dollar	7	
Live Cattle (Cash Set)	85	179
Wool (Cash Set))	0	142
All Ords. Index Options	23,075	38,231
90 Day Bank Bill Options	74,883	132,623
10 Year Treasury Bond Option	34,730	67,094
3 Year Treasury Bond Options	9,386	13,241
Australian Dollar Options	0	
SYDNEY FUTURES EXCHANGE	**389,521**	**611,421**
TSE 35 Index	1,312	1,866
TSE 35 Options	10,933	11,088
Silver Options	48	142
TORONTO FUTURES EXCHANGE	**12,293**	**13,096**
Wheat	9,571	11,166
Oats	2,644	1,054
Thunder Bay Barley	10,564	5,886
Western Barley	2,005	1,598
Rye	2,296	2,158
Flax Seed	4,441	5,581
Canola/Rape Seed	21,833	26,480
WINNIPEG COMMODITY EXCHANGE	**53,354**	**53,923**
Red Beans	5,089	4,483
Imported Soybeans	15,574	24,694
***HOKKAIDO GRAIN EXCHANGE**	**20,663**	**29,177**
Hang Seng Index	2,929	4,365
3-MONTH HIBOR	781	1
Soybeans	1,283	64
Sugar	2,851	486
Hang Seng Comm.&Ind.Sub-Index		3
Hang Seng Properties Sub-Index		34
Hang Seng Finance Sub-Index		5
Hang Seng Utilities Sub-Index		2
HONG KONG FUTURES EXCHANGE	**7,844**	**4,960**

OPEN INTEREST	OCTOBER 1990	OCTOBER 1991
Red Beans	6,477	8,130
Imported Soybeans	14,620	18,095
***KANMON COMMODITY EXCHANGE**	**21,097**	**26,225**
Red Beans	1,656	5,498
Imported Soybeans	13,383	26,111
***KOBE GRAIN EXCHANGE**	**15,039**	**31,609**
Raw Silk	12,547	8,409
***KOBE RAW SILK EXCHANGE**	**12,547**	**8,409**
Rubber (RSS3)	58,931	43,034
***KOBE RUBBER EXCHANGE**	**58,931**	**43,034**
Dried Cocoon	37,698	27,328
***MAEBASHI DRIED COCOON EXCH**	**37,698**	**27,328**
Red Beans	25,212	23,265
Imported Soybeans	13,292	16,175
***NAGOYA GRAIN & SUGAR EXCHANGE**	**38,504**	**39,440**
Cotton Yarn (40S)	30,720	32,674
Staple Fiber Yarn (Dull)	723	968
Wool Yarn	2,701	6,028
***NAGOYA TEXTILE EXCHANGE**	**34,144**	**39,670**
Red Beans	61,028	85,133
Imported Soybeans	70,182	71,611
***OSAKA GRAIN EXCHANGE**	**131,210**	**156,744**
OSF 50	1	2
Nikkei Index Futures	156,819	157,879
Nikkei Index Options	54,978	100,505
***OSAKA SECURITIES EXCHANGE**	**211,798**	**258,386**
Raw Sugar	147,513	122,344
***OSAKA SUGAR EXCHANGE**	**147,513**	**122,344**
Staple Fiber Yarn (Bright)		0
Staple Fiber Yarn (Dull)		0
Wool Yarn	8,495	14,693
Cotton Yarn (20S)	21,955	14,535
Cotton Yarn (40S)	11,059	18,810
***OSAKA TEXTILE EXCHANGE**	**41,509**	**48,038**
Gold	416,795	265,879
Silver	34,621	48,687
Platinum	186,956	403,441
Rubber	101,700	94,856
Cotton Yarn	47,884	57,706
Woolen Yarn	384	1,521
***TOKYO COMM EXCHANGE INDUSTRY**	**788,340**	**872,090**

OPEN INTEREST	OCTOBER 1990	OCTOBER 1991
American Soybeans	231,309	251,904
Chinese Soybeans	51	10
Red Beans	106,422	211,069
American Soybean Options		3,125
***TOKYO GRAIN EXCHANGE**	**337,782**	**466,108**
3 Month Euroyen	464,273	409,012
3 Month Eurodollar	40	230
Japanese Yen	200	
US Dollar–Japanese Yen Curr.		2,541
3 Month Euroyen Options		68,154
***TOKYO INTL FINANCIAL FUT EXCH**	**464,513**	**479,937**
Yen Gov't Bond (10 Yr)	151,662	146,339
Yen Gov't Bond (10 Yr) Opt	50,230	60,427
Yen Gov't Bond (20 Yr)	221	151
US T–Bond Futures	2,115	2,142
TOPIX Stock Index	25,200	30,639
TOPIX Stock Index Options	145	213
***TOKYO STOCK EXCHANGE**	**229,573**	**239,911**
Raw Sugar	391,991	294,738
***TOKYO SUGAR EXCHANGE**	**391,991**	**294,738**
Dried Cocoon	36,163	27,065
***TOYAHASHI DRIED COCOON EXCH**	**36,163**	**27,065**
Raw Silk	19,897	9,126
***YOKOHAMA RAW SILK EXCHANGE**	**19,897**	**9,126**

*EXCHANGE LOCATED IN JAPAN

All Information provided by exchanges at FIA's request.